

# LISTA DE LUCRĂRI

Prof. univ. dr. abil. ANDRIEȘ A. MARIUS ALIN

## **A. Cele mai reprezentative lucrări**

1. Andrieș A.M., Melnic F., Pleșcău I., Sprincean N. Riscuri bancare și stabilitate financiară. Rolul guvernancei și al reglementărilor, 2017, Editura Universității Alexandru Ioan Cuza Iași, ISBN: 978-606-714-379-9
2. Cocriș V., Andrieș A.M., Managementul riscurilor și al performanțelor bancare, Wolters Kluwer, București, 2010, ISBN 978-606-8201-27-6
3. Loretto I. Dobrescu, Andrieș A.M. (2019) The link to the past and the post-communist welfare state. in Börsch-Supan et al. (Ed.), Health and socio-economic status over the life course, Walter de Gruyter, Pages: 187–196, DOI: <https://doi.org/10.1515/9783110617245-019>
4. Andrieș A.M., Podpiera A., Sprincean N. (2021) Central Bank Independence and Systemic Risk, International Journal of Central Banking (forthcoming)
5. Andrieș A.M., Ongena S., Sprincean N., Tunaru R., (2021) Risk Spillovers and Interconnectedness between Systemically Important Institutions, Journal of Financial Stability (forthcoming)
6. Andrieș A.M., Nistor S., Sprincean N., Ongena S. (2020) On Becoming an O-SII ("Other Systemically Important Institution"), Journal of Banking & Finance, 111: 105723
7. Andrieș A.M., Fischer A., Yesin P. (2017) The impact of international swap lines on stock returns of banks in emerging markets, Journal of Banking & Finance, 75: 215-234.
8. Andrieș A.M., Brown M. (2017) Credit booms and busts in emerging markets: The role of bank governance and regulation, Economics of Transition, 25(3): 377-437.
9. Andrieș A.M., Nistor S. (2016) Systemic risk, corporate governance and regulation of banks across emerging countries. Economics Letters, 144: 59-63
10. Andrieș A.M., Capraru B. (2014) The nexus between competition and efficiency: the European banking industries experience. International Business Review, 23(3): 566-579

## **B1. Teza de doctorat**

„Băncile și intermedierea financiară în România”

## **B2. Teza de abilitare**

”Empirical essays in banking and finance: Efficiency, competition and causality”

## **C.1. Cărți științifice publicate:**

1. Andrieș A.M., Melnic F., Pleșcău I., Sprincean N. Riscuri bancare și stabilitate financiară. Rolul guvernancei și al reglementărilor, 2017, Editura Universității Alexandru Ioan Cuza Iași, ISBN: 978-606-714-379-9
2. Cocriș V., Sireteanu E., Andrieș A.M., Activitatea Bancară și Integrarea Monetară Europeană, Editura Universității „Alexandru Ioan Cuza”, Iași, 2013, ISBN: 978-973-703-871-5
3. Andrieș A.M., Performanța Bancară. Analiza profitabilității, competiției și eficienței activității bancare, Editura ASE Bucuresti, 2013, ISBN 978-606-505-651-0
4. Cocriș V., Andrieș A.M., Managementul riscurilor și al performanțelor bancare, Wolters Kluwer, București, 2010, ISBN 978-606-8201-27-6
5. Prisacariu M., Ursu S., Andrieș A.M., Piețe și instrumente financiare, Editura Universității „Alexandru Ioan Cuza”, Iași, 2008, ISBN: 978-973-703-391-8

### **C.2. Coordonarea și editarea de volume:**

1. Dinu Airinei, Carmen, Pintilescu, Mircea Asandului, Alin Marius Andrieș, (editori) The Proceedings of the IV<sup>th</sup> International Conference on Globalization and Higher Education in Economics and Business Administration - GEBA2010, Editura Universității "Al. I. Cuza", 2011, Iași, ISBN: 978-973-640-658-4
2. Gheorghe Iacob; Irina Manolescu; Catalin Clipa; Alin Andries (editori) Inovare si dezvoltare în programele doctorale si graduale universitare pentru adaptarea cercetarii stiintifice la nevoile societatii cunoasterii, 2010, ISBN 978-606-13-0146-1
3. Dinu Airinei, Carmen, Pintilescu, Ovidiu Stoica, Olesia Lupu, Alin Marius Andrieș, Mircea Asandului (coord.) Globalizarea și educația economică universitară – 2010: Globalization and Higher Education in Economics and Business Administration -2010, Vol.2, Editura Universității "Al. I. Cuza", 2010, Iași, ISBN: 978-973-703-620-9
4. Dinu Airinei, Carmen, Pintilescu, Mioara Borza, Olesia Lupu, Alin Marius Andrieș, Mircea Asandului (coord.) Globalizarea și educația economică universitară – 2010: Globalization and Higher Education in Economics and Business Administration -2010, Vol.3, Editura Universității "Al. I. Cuza", 2010, Iași, ISBN: 978-973-703-620-6
5. Pohoăț Ion, Asandului Mircea, Andrieș Marius Alin (coord.), Instituții și performanță economică – 2010: Institutions and economic performance – 2010, Editura Universității "Al. I. Cuza", Iași, 2010, ISBN: 978-973-703-549-3
6. Ion Pohoăț, Andreea- Oana Iacobuță, Andrieș Marius Alin, (coord) Economia Instituțională o Provocare pentru Universitatea Românească, Editura Universitatii Al. I. Cuza, Iasi, 2007, ISSN: 0397-7864

### **C.3. Capitole în cărți la edituri internaționale:**

1. Andrieș A.M., Sprincean N., Ongena S. (2020) The Effects of the COVID-19 Pandemic Through the Lens of the CDS Spreads, in Billio, M., Varotto, S. (Ed.) A New World Post COVID-19 Lessons for Business, the Finance Industry and Policy Makers, Ca' Foscari University Press, Venice, Italy, Pages: 85–96, DOI [10.30687/978-88-6969-442-4/000](https://doi.org/10.30687/978-88-6969-442-4/000)
2. Loretta I. Dobrescu, Andrieș A.M. (2019) The link to the past and the post-communist welfare state. in Börsch-Supan et al. (Ed.), Health and socio-economic status over the life course, Walter de Gruyter, Pages: 187–196, DOI: <https://doi.org/10.1515/9783110617245-019>

### **D. Articole științifice publicate în extenso în:**

#### **D.1. Reviste indexate în Web of Science**

1. Andrieș A.M., Podpiera A., Sprincean N. (2021) Central Bank Independence and Systemic Risk, International Journal of Central Banking (forthcoming)
2. Andrieș A.M., Ongena S., Sprincean N., Tunaru R., (2021) Risk Spillovers and Interconnectedness between Systemically Important Institutions, Journal of Financial Stability (forthcoming)
3. Andrieș, A. M., Melnic, F., Sprincean, N. (2021). The Effects of Macroprudential Policies on Credit Growth. The European Journal of Finance. <https://doi.org/10.1080/1351847X.2021.1939087>
4. Andrieș A.M., Lazăr S. (2021) Effective tax rates for bank entities across European Union. The role of loan loss provisions. Economic Research, <https://doi.org/10.1080/1331677X.2021.1985565>
5. Andrieș A.M., Ongena S., Sprincean N., (2021) The COVID-19 pandemic and sovereign bond risk, North American Journal of Economics and Finance, 58: 101527
6. Andrieș A.M., Sprincean, N. (2021) Cyclical Behavior of Systemic Risk in the Banking Sector, Applied Economics, 53(13): 1463-1497

7. Andrieş A.M., Nistor S., Sprincean N., Ongena S. (2020) On Becoming an O-SII ("Other Systemically Important Institution"), *Journal of Banking & Finance*, 111: 105723
8. Andrieş A.M., Pleşcău I. (2020). The Risk-Taking Channel of Monetary Policy: Do Macroprudential Regulation and Central Bank Independence Influence the Transmission of Interest Rates? *Romanian Journal of Economic Forecasting*, 23(3): 5-30
9. Andrieş A.M., Nistor S., Sprincean N. (2020) The Impact of Central Bank Transparency on Systemic Risk. Evidence from Central and Eastern Europe, *Research in International Business and Finance*, 51: 100921
10. Andrieş A.M., Mehdian, S., Stoica O. (2020) Gender Diversity, Banks` Performance, and Stability across Central and Eastern European Countries, *Journal for East European Management Studies*, 25 (3): 468 – 501
11. Andrieş A.M., Balutel, D., Ihnatov, I., Ursu, S. (2020) The nexus between corporate governance, risk taking, and growth, *PLOS One*, 15(2): e0228371
12. Andrieş A.M., Galaşan E. (2020) Measuring financial contagion and spillover effects with a state-dependent sensitivity value-at-risk model, *Risks*, 8(1), 5
13. Andrieş A.M., Nistor, S. (2018) Systemic Risk and Foreign Currency Positions of Banks: Evidence from Emerging Europe, *Eastern European Economics*, 56(5): 382-421
14. Andrieş A.M., Melnic F., Nistor S. (2018) Effects of Macroprudential Policy on Systemic Risk and Bank Risk Taking, *Czech Journal of Economics and Finance*, 68(3): 202-244
15. Andrieş A.M., Capraru B.S., Nistor S. (2018) Corporate Governance and Efficiency in Banking: Evidence from Emerging Economies, *Applied Economics*, 50(34-35): 3812-3832
16. Toader, T., Onofrei, M., Popescu, A.I., Andrieş A.M. (2018) Corruption and Banking Stability: Evidence from Emerging Economies, *Emerging Markets Finance and Trade*, 54(3): 591-617
17. Andrieş A.M., Ihnatov I., Sprincean N. (2017) Do the seasonal anomalies still exist in Central and Eastern European countries? A conditional variance approach, *Romanian Journal of Economic Forecasting*, 20(4): 60-83
18. Andrieş A.M., Fischer A., Yesin P. (2017) The impact of international swap lines on stock returns of banks in emerging markets, *Journal of Banking & Finance*, 75: 215-234.
19. Andrieş A.M., Brown M. (2017) Credit booms and busts in emerging markets: The role of bank governance and regulation, *Economics of Transition*, 25(3): 377-437.
20. Andrieş A.M., Capraru B., Ihnatov I., Tiwari A.K. (2017) The Relationship between Exchange Rates and Interest Rates in a Small Open Emerging Economy: The case of Romania, *Economic Modelling*, 67: 261-274
21. Andrieş A.M., Vîrlan C. (2017) Risk arbitrage: Are cross – border M&A deals more risky? *Economic Research*, 30(1): 1367-1389
22. Andrieş A.M., Ihnatov I., Foca M., Ursu S.G. (2016) The impact of the recent crisis on the financing of European SMEs, *Journal of Economics*, 64(6): 539-559.
23. Andrieş A.M., Nistor S. (2016) Systemic risk, corporate governance and regulation of banks across emerging countries. *Economics Letters*, 144: 59-63
24. Andrieş A.M., Ieşan-Muntean F., Nistor S. (2016) The effectiveness of policy interventions in CEE countries, *Eastern Journal of European Studies*, 7(1): 93-124
25. Andrieş A.M., Ursu S.G. (2016) Financial crisis and bank efficiency: An empirical study of European Banks. *Economic Research*, 29(1): 485-497
26. Andrieş A.M., Ihnatov I., Tiwari A.K. (2016) Comovement of exchange rates: A wavelet analysis, *Emerging Markets Finance and Trade*, 52(3): 574-588
27. Andrieş A.M., Corovei, E., Mutu, S. (2015) Liquid reserves accumulation during the financial crisis. Empirical evidence from the European banking system, *Transformations in Business & Economics*, 14(35A): 443-463
28. Paraschiv F., Mudry P.A., Andrieş A.M. (2015) Stress-testing for portfolios of commodity futures. *Economic Modelling*, 50: 9-18
29. Rotilă D.M., Onofrei M., Andrieş A.M. (2015), The relation between stock returns, trading volume and return volatility of the CEE banks, *Transformations in Business & Economics*,

14(35A): 478-497

30. Andrieș A.M., Cocriș V., Plescau I. (2015) Low interest rates and bank risk-taking: Has the crisis changed anything?, *Review of Economic and Business Studies*, 8(1): 127 – 150
31. Andrieș A.M., Ilnatov I., Tiwari A.K. (2014) Analyzing time-frequency relationship between interest rate, stock price and exchange rate through continuous wavelet. *Economic Modelling*, 41: 227-238
32. Andrieș A.M., Capraru B. (2014) The nexus between competition and efficiency: the European banking industries experience. *International Business Review*, 23(3): 566-579
33. Andrieș A.M., Capraru B. (2014). Convergence of Bank Efficiency in Emerging Markets: The Central And Eastern European Countries' Experience. *Emerging Markets Finance and Trade*, 50(4): 9-30
34. Andrieș A.M., Mutu S., Ursu S.G. (2014) Impact of institutions, financial reform and economic governance on bank performance. *Transformations in Business & Economics*. 13(33C): 410-429
35. Andrieș A.M., Mutascu M., Tiwari A.K. (2013) Decomposing time-frequency relationship between producer price and consumer price indices in Romania through wavelet analysis, *Economic Modelling*, 31(2): 151-159
36. Andrieș A.M., Mehdiian S., Stoica O. (2013) The impact of European Integration on Efficiency and Productivity Growth of Romanian Banks, *Engineering Economics*, 24(3): 187 -197
37. Andrieș A.M., Capraru B. (2013) Impact of Financial Liberalization on Banking Sectors Performance from Central and Eastern European Countries, *PLoS ONE* 8(3): e59686.
38. Andrieș A.M., Capraru B. (2012) Competition and efficiency in EU27 banking systems, *Baltic Journal of Economics*, 12(1): 41-60
39. Andrieș A.M. (2011) The determinants of bank efficiency and productivity growth in the Central and Eastern European banking systems, *Eastern European Economics*, 49(6): 39–60
40. Andrieș A.M., Cocriș V. (2010) A Comparative Analysis of the Efficiency of Romanian Banks, *Romanian Journal of Economic Forecasting*, 13(4): 54-75

## **D.2. Reviste indexate în baze de date internaționale**

1. Andrieș A.M., Melnic F. (2019) Macroprudential policies and economic growth, *Review of Economic and Business Studies*, 12(1): 95 - 112
2. Andrieș A.M., Cocriș V., Pleșcău I. (2015) Low interest rates and bank risk-taking: Has the crisis changed anything? Evidence from the Eurozone, *Review of Economic and Business Studies*, 8(1): 127 – 150
3. Andrieș A.M., Cocriș V., Ursu S. (2012) Determinants of Bank Performance in CEE Countries, *Review of Economic and Business Studies*, 5(2): 165 – 178
4. Andrieș A.M., Căpraru B. (2011) Competition in Romanian Banking Sector, *Analele Universității din Oradea, Științe Economice*, 20(1) : 455 – 460
5. Cocriș V., Nichitean A.L., Andrieș A.M. (2011) The impact of mergers and acquisitions on banking performance, *Review of Economic and Business Studies (REBS)*, 4(1): 79 – 92
6. Andrieș Marius Alin (2009) What role have banks in financial crises?, *Review of Economic and Business Studies (REBS)*, 2(1): 149-160,
7. Andrieș A.M. (2009) A comparative analysis of performance and soundness indicators of the main Romanian banks, *Analele Științifice ale Universității "Alexandru Ioan Cuza" Iași, secțiunea Științe Economice*, 56: 45-70
8. Andrieș A.M. (2008) Monetary Policy Transmission Mechanism in Romania - A VAR Approach, *Theoretical and Applied Economics*, 11(528): 250-260
9. Andrieș A.M. (2008) Theories Regarding the Banking Activity, *Analele Științifice ale Universității "Alexandru Ioan Cuza" Iași, Secțiunea Științe Economice*, 55: 19-29

**E. Alte lucrări (Working papers):**

1. Andrieş A.M., Copaciu A., Popa R., Vlahu R., Recourse and (strategic) mortgage defaults: Evidence from changes in housing market laws
2. Andrieş A.M., Walker S., When the message hurts: The unintended impacts of nudges on saving
3. Andrieş A.M., Balutel D. The impact of national culture on systemic risk
4. Andrieş A.M., Homocianu D., Plopeanu A.P., Sprincean N., Institutional determinants of households' financial investment behaviour across European countries
5. Andrieş A.M., Capraru B., Mínguez-Vera A., Nistor S., Gender diversity on boards and bank efficiency across Central and Eastern European countries
6. Andrieş A.M., Brodocianu M., Sprincean N., Institutional Investors and Financial Development: Friends or Foes?
7. Andrieş A.M., Cazan S., Sprincean N., The Nexus between Bank M&As and Financial Development

Data:

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10 Decembrie 2021